

VOLATILITY



Based on 3 year standard deviation

BMO Equal Weight Banks Index ETF (ZEB)

TOP HOLDINGS

as of January 31, 2023

National Bank of Canada	17.60%
Royal Bank of Canada	17.20%
Bank of Montreal	16.94%
Toronto-Dominion Bank	16.86%
Bank of Nova Scotia	15.84%
Canadian Imperial Bank of Commerce	15.35%
CANADIAN DOLLAR	0.21%

The information contained in this profile is related to the index indicated above. As part of a BMO Life Assurance Company policy, you do not purchase units in this index or a legal interest in any security.

OBJECTIVE

BMO S&P/TSX Equal Weight Banks Index ETF has been designed to replicate, to the extent possible, the performance of the S&P/TSX Equal Weight Diversified Banks Index, net of expenses.

COMPOUND RETURN

as of January 31, 2023

Period	1 Mth	3 Mth	6 Mth	1 Yr	3 Yr	5 Yr	10 Yr	Inception
Index	9.06%	7.04%	5.89%	-7.88%	11.72%	8.00%	10.80%	10.81%

CALENDAR RETURN

as of January 31, 2023

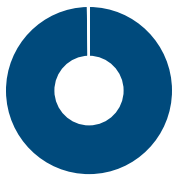
Period	2022	2021	2020	2019	2018	2017	2016	2015	2014
Index	-10.38%	39.26%	3.63%	16.05%	-8.85%	14.30%	30.76%	-5.96%	13.79%

GROWTH OF \$10,000

Annual values as of January 31, 2023



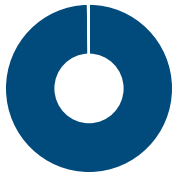
■ BMO Equal Weight Banks Index ETF (ZEB)



ASSET ALLOCATION

as of January 31, 2023

Canadian Equity	99.79%
Cash and Equivalents	0.21%



SECTOR ALLOCATION

as of January 31, 2023

Financial Services	99.79%
Cash and Cash Equivalent	0.21%



GEOGRAPHIC ALLOCATION

as of January 31, 2023

North America	100.00%
---------------	---------

Past performance is no guarantee of future performance. All returns are historical annual compounded total rates of return and reflect changes in yield and distributions reinvested. Managed Indexed, Managed Portfolios and Market Indexed accounts credit an interest amount mirroring the net rate of return of a specified underlying investment, less a BMO Life Assurance Company daily management fee. These rates of return do not reflect the current BMO Life Assurance Company management /universal life fee which must be taken into consideration when determining the net return earned on the account.

Information contained in this document is for illustrative purposes only and is subject to change without notice. The contents of this profile are provided for informational and educational purposes and are not intended to provide investment, tax or legal advice. While every effort has been made to provide accurate and complete information, BMO Life Assurance Company and Fundata Canada will not be held liable for any inaccuracies, errors or omissions in the information provided.

* These are legal trademarks and do not indicate that BMO Life Assurance Company's Universal Life plans or InvestmentPRO is sponsored, endorsed sold or promoted by the trademark owners.

™/® Trademark/registered trademark of Bank of Montreal, used under licence.



Data Provided By Fundata